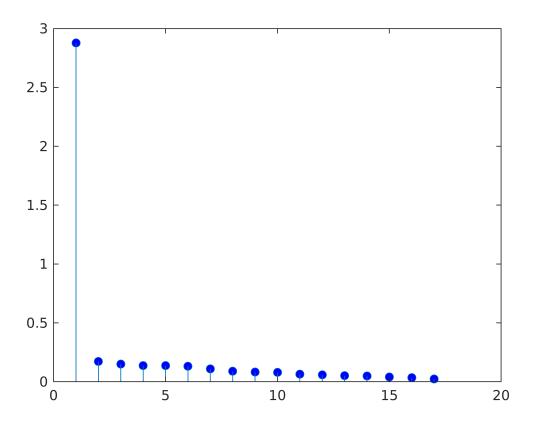
```
load('ircoeffs.mat')

%% Identification
% Hankel matrix and its SVD
Hir = hankel(irvec(2:18), irvec(18:end));
[Uh,Sh,Vh] = svd(Hir,'econ');
% Plot the resulting singular values to guess the order
figure;
stem((1:17), diag(Sh), 'markerfacecolor', 'b')
```



```
% Estimate obsrv and ctrb matrices
nx = 1;
Obnhat = Uh(:,1:nx) * sqrt(Sh(1:nx,1:nx));
Cbnhat = sqrt(Sh(1:nx,1:nx)) * Vh(:,1:nx)';

% Estimate SS matrices
Dhat = 0.0108; % g[k=0]
Chat = Obnhat(1,:);
Bhat = Cbnhat(:,1);
Ahat = pinv(Obnhat(1:end-1,:)) * Obnhat(2:end,:);

% Reconstruct the TF
Ghat_ss = ss(Ahat,Bhat,Chat,Dhat,1)
```

Ghat\_ss =

A =

```
x1
x1 0.8096

B = u1
x1 -0.9952

C = x1
y1 -0.9956

D = u1
y1 0.0108

Sample time: 1 seconds
Discrete-time state-space model.
```

## Ghat\_tf = tf(Ghat\_ss)

Ghat\_tf =

```
0.0108 z + 0.982
______ z - 0.8096

Sample time: 1 seconds
Discrete-time transfer function.
```

```
[num,den] = tfdata(Ghat_tf,'v');
```